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? show files;ds
File 239:Mathsci 1940-2004/Jun
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Set     Items   Description
S1      10216   VOLATILITY? OR RISKINESS? OR RISK?
S2       1345   CONTRACT? ?
S3         71   TRADING(2N)(PERIOD? ? OR TIME OR TIMES OR DATE OR DATES OR
                WEEK OR WEEKS OR MONTH OR MONTHS OR DAY OR DAYS)
S4         96   (HIGH OR TOP OR HIGHEST OR MAXIMUM OR UTMOST OR HIGHER)(1W-
                )PRICE?
S5         90   (LOW OR BOTTOM OR LOWEST OR MINIMUM OR LOWER)(1W)PRICE?
S6         91   SETTLEMENT?
S7          0   S1 AND S2 AND S3 AND S4 AND S5
S8          0   S1 AND S2 AND S3
S9          1   S1 AND S2 AND (S3:S6)
S10         6   VOLATILITY(1N)(EQUATION?? OR FORMULA?? OR MATHEMATICAL OR -
                EXPRESSION?? OR ALGORITHM?)
S11        39   S1(6N)S2
S12        45   S10 OR S11
S13        31   S12 NOT PY>2000
S14        31   RD (unique items)
S15         0   S11 AND SETTLEMENT
?
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? t16/7/all

16/7/1
DIALOG(R)File 239:Mathsci
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  02408831 MR 93m#62214
  Risk   exchange . **II. Optimal reinsurance** contracts .
  Taylor, Greg
  Scand. Actuar. J.
  Scandinavian Actuarial Journal, 1992,, no. 1, 40--59. ISSN: 0346-1238
  Language: English   Summary Language: English
  Document Type: Journal
  Journal Announcement: 9304
  Subfile: MR (Mathematical Reviews) AMS
  Abstract Length: SHORT (8 lines)
  The author continues work begun in Part I [Scand. Actuar. J. 1992, no. 1,
15--39]. In this part he extends his unifying approach of risk exchange
concepts to practical methodology and reinsurance. In addition, he
introduces local concepts (based on individual claims) to parallel his
previously defined global concepts (based on aggregate claims). A thorough
study is made of global and local reinsurance forms; their use is compared
to reinsurance types encountered in practice.
  Reviewer: Teugels, Jozef L. (Heverlee)
  Review Type: Signed review
?

? t17/3,k/all

17/3,K/1
DIALOG(R)File 239:Mathsci

02548434 MR 96b#62160
Splitting risk and premium calculation.
Hurlimann, Werner
Schweiz. Verein. Versicherungsmath. Mitt.
Schweizerische Vereinigung der Versicherungsmathematiker. Mitteilungen,
1994,, no. 2, 167--197. ISSN: 1022-5617
Language: English Summary Language: English, French, German
Subfile: MR (Mathematical Reviews) AMS
Abstract Length: LONG (34 lines)
Reviewer: Summary

...measured by the variance, the maximum variance premium reduction is
attained for a linear risk- **exchange** , in which the mean-level of the
retained risk can be chosen and half of...

...standard deviation premium reduction can be achieved. Status quo is
reached with a linear risk- **exchange** . Then the design of a premium
calculation principle, which is additive for independent risks and...

...special case in which a splitting component belongs to a well-defined
class of feasible **reinsurance** **contracts** with a fixed maximum
deductible. Such a **contract** induces an experience rated insurance
contract , which offers a perfectly hedged bonus. This immunization
property and the CAPM relationships lead to...

...fair premium and mean risk premium are introduced. In the special case
of stop-loss **reinsurance** and non-negative risks, the limiting CAPM-based
fair premium as the bonus goes to...

...interpretation. Finally interesting distribution-free and rather robust
results are obtained if the CAPM-based **reinsurance** premium is replaced by
a safe diatomic estimate.'' ...

17/3,K/2
DIALOG(R)File 239:Mathsci

02516594 MR 95h#90034
**Equilibria in a mixed financial-reinsurance market with constrained
trading possibilities.**
De Waegenaere, Anja (Department of Econometrics, Katholieke Universiteit
  Brabant (Tilburg University), 5000 LE Tilburg, The Netherlands)
Corporate Source Codes: NL-TILB-EN
Insurance Math. Econom.
Insurance: Mathematics &Economics, 1994, 14, no. 3, 205--218.
ISSN: 0167-6687 CODEN: IMECDX
Language: English Summary Language: English
Subfile: MR (Mathematical Reviews) AMS
Abstract Length: MEDIUM (21 lines)
Reviewer: Summary

Summary: ``In this paper we consider a model for redistribution of risk
by means of **reinsurance** **contracts** as well as financial assets. There is

an important difference between the **trade** on financial markets and the
trade on **reinsurance** markets. The **trade** of **reinsurance** **contracts**
is constrained in the sense that agents can only buy **reinsurance**
contracts for those risks that they insured initially. Such a constraint
does not apply for financial...
...are adapted to the situation where financial markets are included in the
model, where the **trade** of **reinsurance** is constrained and where markets
are potentially incomplete. We use `general equilibrium theory for
incomplete financial markets' to prove that equilibria exist on such a
mixed financial- **reinsurance** market. We show that the existence of
constraints on the **reinsurance** portfolios that can be traded can have an
important influence on the structure of the...

17/3,K/3
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02496763 MR 95d#62156
Premiums in a dynamic model of a reinsurance market.
Aase, Knut K. (Department of Mathematics, Norwegian School of Economics
    and Business Administration, 5035 Bergen-Sandviken, Norway)
Corporate Source Codes: N-NSBA
Scand. Actuar. J.
Scandinavian Actuarial Journal, 1993,, no. 2, 134--160. ISSN:
0346-1238
Language: English   Summary Language: English
Subfile: MR (Mathematical Reviews) AMS
Abstract Length: MEDIUM (22 lines)
Reviewer: Summary

...premium functionals in general. Market preferences are derived under
a necessary condition for a general **exchange** equilibrium. Information
constraints are found under which premiums of risks are determined. It is
demonstrated how general **reinsurance** treaties can be uniquely split into
proportional **contracts** and nonproportional ones.
    ``Several applications to reinsurance markets are given, and the results
are compared...

17/3,K/4
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02408831 MR 93m#62214
Risk exchange . **II. Optimal** reinsurance   contracts .
Taylor, Greg
Scand. Actuar. J.
Scandinavian Actuarial Journal, 1992,, no. 1, 40--59. ISSN: 0346-1238
Language: English   Summary Language: English
Subfile: MR (Mathematical Reviews) AMS
Abstract Length: SHORT (8 lines)
Reviewer: Teugels, Jozef L. (Heverlee)

Risk exchange . **II. Optimal** reinsurance   contracts .

17/3,K/5
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02079823   MR 89e#62136
Premium valuation in international insurance.
Jacque, Laurent L. (The Wharton School, Philadelphia, Pennsylvania,
   19104)
Tapiero, Charles S. (School of Business Administration, Hebrew
   University, Jerusalem, Israel)
Corporate Source Codes: 1-PAWH; IL-HEBR-B
Scand. Actuar. J.
Scandinavian Actuarial Journal, 1987,,   no. 1-2,   50--61.   ISSN:
0346-1238   CODEN: SAJODI
   Language: English
   Subfile: MR (Mathematical Reviews)   AMS
   Abstract Length: MEDIUM (14 lines)
   Reviewer: Wolfsdorf, Kurt (Berlin)

   This article develops a premium valuation formula for international
insurance and **reinsurance   contracts** . Specifically, the expected utility
equivalence framework is reformulated in a dynamic mode to account for the
stochastic nature of **exchange**   rates movements which allows for the joint
factoring of insurance and **exchange**   risk into the premium valuation
process. Assuming a compound Poisson claim process and lognormally
distributed **exchange**   rates, actuarially fair premia are derived for
international insurance, proportional and excess loss **reinsurance**
contracts .
   After discussing a model for ``international insurance processes''
assuming a compound Poisson claim process and...

   17/3,K/6
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   01628053   MR 81g#62169
   An introduction to mathematical risk theory.
   With a foreword by James C. Hickman.
   Gerber, Hans U.
   Contributors: Hickman, James C.
   Publ: University of Pennsylvania, Wharton School, S.S. Huebner Foundation
for   Insurance Education, Philadelphia, Pa.; Distributed by Richard D.
Irwin, Inc., Homewood, Ill.,
   1979, xv+164 pp. ISBN: 0-918930-08-1
   Series: S.S. Heubner Foundation Monograph Series, 8.
   Language: English
   Subfile: MR (Mathematical Reviews)   AMS
   Abstract Length: MEDIUM (18 lines)
   Reviewer: Goovaerts, M. J. (Louvain)

   ...risk theory: the   distribution of aggregate claims in one year,
principles of premium   calculation, risk **exchange** and **reinsurance** ,
credibility and experience   rating, ruin theory. As an application of
martingale theory the author deals...

...as optimal   dividends, the time of ruin under a barrier strategy, when
to offer a   **contract** , when to fire an agent.
?